

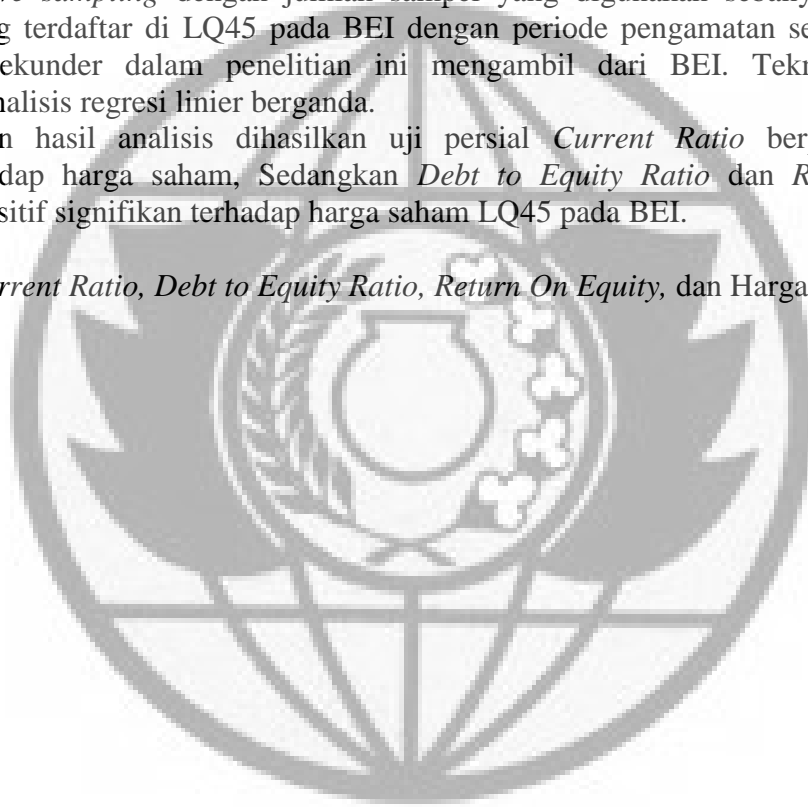
INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh *Current Ratio*, *Debt to Equity Ratio* dan *Return On Equity* terhadap harga saham LQ45 di Bursa Efek Indonesia (BEI) periode 2011-2015 baik secara parsial maupun secara simultan.

Obyek penelitian ini adalah perusahaan yang termasuk dalam kelompok LQ45. LQ45 merupakan 45 perusahaan yang memiliki saham dengan liquiditas tertinggi yang telah melewati beberapa seleksi kriteria pemilihan dan selalu dipantau perkembangannya secara rutin oleh BEI sehingga bisa dipastikan 45 perusahaan tersebut memiliki kondisi keuangan dan prospek pertumbuhan keuangan yang baik inilah yang menjadikan saham LQ45 banyak diminati dan dijadikan pilihan berinvestasi oleh para investor. Pengambilan sampel dilakukan menggunakan metode *purposive sampling* dengan jumlah sampel yang digunakan sebanyak 7 perusahaan manufaktur yang terdaftar di LQ45 pada BEI dengan periode pengamatan selama 2011-2015. Sumber data sekunder dalam penelitian ini mengambil dari BEI. Teknik analisis data menggunakan analisis regresi linier berganda.

Berdasarkan hasil analisis dihasilkan uji persial *Current Ratio* berpengaruh negatif signifikan terhadap harga saham, Sedangkan *Debt to Equity Ratio* dan *Return On Equity* berpengaruh positif signifikan terhadap harga saham LQ45 pada BEI.

Kata kunci: *Current Ratio*, *Debt to Equity Ratio*, *Return On Equity*, dan Harga Saham.



ABSTRACT

This research is aimed to find out the influence of current ratio, debt to equity ratio and return on equity to the stock price of LQ45 in Indonesian Stock Exchange (IDX) in 2011 to 2015 period both partial and simultaneous.

The research object is all companies which are incorporated in LQ45. LQ45 is 45 companies which have stock with the highest liquidity which have passed several criteria selections and their development have been monitored by Indonesia Stock Exchange so it can be ensured that these 45 companies have the financial condition and financial growth prospects that makes LQ45 is interested and selected by investors to invest their capital. The sample collection has been conducted by using purposive sampling method and the numbers of samples are 7 manufacturing companies which are listed in LQ45 on IDX with the observation in 2011-2015 periods. The source of Secondary data has been obtained from the IDX. The data has been analyzed by using multiple linear regression analysis.

Based on the result of the analysis which has been generated by partial test it shows current ratio give significant and negative influence to the stock prices whereas debt to equity ratio and return on equity give significant and positive influence to the share price of LQ45 in the IDX.

Keywords: Current ratio, debt to equity ratio, return on equity and stock price.

